

/TH/	AI	Müller U.A., Dacorogna M.M., Pictet O.V., "Heavy Tails in High-Frequency Financial Data", in <u>A Practical Guide to Heavy Tails: Statistical Techniques for Analyzing Heavy Tailed Distributions</u> , R.J. Adler, R.E. Feldman & M.S. Taqqu (eds.), Birkhauser, Boston 1998.
/TH/	AJ	Dacorogna M.M., Gencay R., Muller, U., Olsen, R.B. and Pictet, O.V., <u>An Introduction to High Frequency Finance</u> , Academic Press 2001, Ch. 9.
/TH/	AK	Britten-Jones M., Schaefer S.M., "Non-Linear Value-at-Risk," <u>European Finance Review</u> , 1999, 2 (2).

Examiner	/Thu Thao Havan/	Date Considered	03/09/2010
Examiner: Initial if reference considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.			